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TPW 3628  
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Express Mail No. EV 746 664 354 US

**IN THE UNITED STATES PATENT AND TRADEMARK OFFICE**

Application of: Ulrich A. Müller

Confirmation No.: 7498

Serial No. 09/842,438

Art Unit: 3628

Filing Date: April 26, 2001

Examiner: Timothy M. Hornbeck

Title: METHODS FOR DETERMINING  
VALUE AT RISK

Attorney Docket No: 060967-0010-US

**RESPONSE TO INQUIRY UNDER 37 C.F.R. 1.105**

Commissioner for Patents  
P.O. Box 1450  
Alexandria, VA 22313-1450

Sir:

This is in response to the requirement for information under 37 C.F.R. 1.105 mailed  
October 5, 2005.

The inventor is no longer employed by the assignee and the assignee is not certain what  
publications, if any, the inventor relied on to develop the method of his invention.

However, the present application claims priority to provisional applications 60/200,742,  
60/200,743, and 60/274,174; and the text of the present application is substantially the same as  
the text of the '742 provisional application except for several citations made in the '742  
application.

In view of the inventor's citations to several publications in the '742 provisional  
application, it appears appropriate to cite these publications in response to the Section 105  
inquiry and this is done so in the attached IDS. Copies of each of the published papers are  
provided as requested.

Documents AC, AD and AI are books, copies of which are not provided. The books are cited in the '742 provisional application and in paragraph 0005 of the present application as representative of books on time series analysis restricted to the study of homogeneous time series. The present invention relates to the processing of inhomogeneous time series.

Several of the other documents are cited at the following paragraphs of the present application as follows:

AA	0104
AB	0120
AF	0078
AG	0120
AJ	0127

Footnote 12 in the '742 provisional application references an internal document that was filed as provisional application 60/200,743. Provisional application 60/200,743 is cited at paragraphs 0040, 0048 and 0125 of the present application. Provisional application 60/200,743 provides the text for application serial no. 09/845,220 which was published as patent application publication US 2002/0161677 A1. Documents AA, AC, AD, AH, AI, AK, AL are referenced in that patent publication at the following paragraphs:

AA	0032
AC, AD, AI	0004
AH	0035
AK	0075
AL	0124

Provisional application 60/274,174 is a pre-publication text of document AM, An Introduction to High-Frequency Finance (Academic Press 2001), by M.M. Dacorogna, R. Gencay, U. Muller, R.B. Olsen and O.V. Pictet. Chapter 9 is most relevant and a copy is enclosed.

The assignee also wishes to bring to the Examiner's attention document AN.

**REMARKS**


Aside from the fee for an extension of time, no additional fee is believed to be due for filing this response. However, if a fee is due, please charge such fee to Morgan, Lewis & Bockius LLP Deposit Account No. 50-0310.

No admission is made that the information cited in the attached IDS is, or is considered to be, material to patentability.

If the Examiner believes a telephone interview would expedite prosecution of this application, he is invited to call applicant's attorney at the number given below.

Date April 4, 2006

Respectfully submitted,

 24,615  
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